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$$Y_T = A_0 + \sum_{j=1}^p A_j Y_{T-j} + \epsilon_T(1)$$
 Where  $Y_T$  For  $T = 1, \dots, T$  Is An  $M \times 1$  Vector Containing ... Jan 16th, 2024

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Estimation Of These Components Is Often Conducted Jointly. The Aim Of This Thesis Is Modeling The Cyclical Component Of Time Series By Means Of A Local Trigonometric Model. Trigonometric Functions Appear To Be A Very Natural Technique To Model Cycles, And Their Use Can Be Ascribed Rst To Ancient Greeks,

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